Network reachability of real-world contact sequences

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We use real-world contact sequences, time-ordered lists of contacts from one person to another, to study how fast information or disease can spread across network of contacts. Specifically we measure the *reachability time*—the average shortest time for a series of contacts to spread information between a reachable pair of vertices (a pair where a chain of contacts exists leading from one person to the other)—and the *reachability ratio*—the fraction of reachable vertex pairs. These measures are studied using conditional uniform graph tests. We conclude, among other things, that the network reachability depends much on a core where the path lengths are short and communication frequent, that clustering of the contacts of an edge in time tend to decrease the reachability, and that the order of the contacts really do make sense for dynamical spreading processes.

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I. INTRODUCTION

The advent of modern database technology has greatly vitalized the statistical study of networks. The vastness of the available data sets makes this field apt for the techniques of statistical physics (1; 8; 21). One particular example that has been extensively studied is the contact networks of individuals (2; 9; 13; 15; 25). The vertices in this kind of networks are individuals and an edge between two people means that there has been a contact between these persons. Typical data sets for this kind of networks are lists of messages through some electronic medium, like e-mails (2; 9; 13) or instant messenger applications (25). In many cases, the times of the contacts may also be available, which makes the data set much more informative than the corresponding contact network. Some studies of the temporal statistics of such data sets have been made (10; 14; 18), but how the contact dynamics affect the picture from the network topology is yet, in many respects, obscure. In this paper we study some aspects of the temporal contact pattern in a the framework of networks: How fast can information, or disease, spread across an empirical contact network? How much of the network can be reached from one vertex through a series of contacts? These are properties that depends not only on the number of neighbors of a vertex, or the number of contacts along an edge, but also the time ordering of the contacts (20; 24). In Fig. 1 we give an illustration of such spreading processes.

We call a network where information can spread between most pairs of vertices through a series of contacts, and where the spreading is comparatively fast, a network with high reachability. We quantify and measure reachability for four data sets from e-mail exchange and contacts within an Internet community. The results are analyzed by a systematic use of conditional uniform graph tests. The reachability scaling in the large-time limit is also discussed. We use the metaphor of information, or rumor, spreading, but the results applies to a range of dynamical processes.

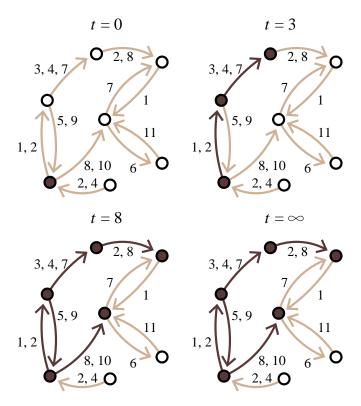


FIG. 1 An illustration of optimal spreading processes through a contact sequence. The information transfer (the contacts) occurs in the direction of the arrows at the times marked on the edges. The vertices that can have the information, and the time respecting paths, are shown in darker color.

II. PRELIMINARIES

A. Definitions

By a *contact sequence* we mean a set of ordered triples $C = \{(i, j, t)\}$, where the triple is referred to as a *contact* from the vertex (person) i to the vertex j at time t (or along the edge (i, j) at time t). For simplicity we set the first time of C to zero, so the times of C belongs to the interval $[0, t_{\text{stop}}]$. We let C denote number of contacts and C to zero, so the times of C to zero, so the times of C to zero, so the times of C belongs to the interval $[0, t_{\text{stop}}]$. We let C denote number of contacts and C to zero, so the times of C to zero, so the times of C belongs to the interval $[0, t_{\text{stop}}]$.

together with a set of M directed edges E such that a pair (i, j)of vertices is a member of E if and only if there is a time tsuch that $(i, j, t) \in C$. We let k denote the degree of a vertex (the number adjacent edges). Since the edges are directed it is sensible to distinguish between in- and out-degree. We let l denote the number of contacts along a particular edge. Following Ref. (20) we call a list of contacts of increasing times a time respecting path. Just "path" will refer to a path, in general, in the contact network. We note that no other sets of contacts, other than time respecting paths, can transfer information, disease or commodity from one vertex to another in a contact sequence. We let $\tau(i, j, t)$ denote the shortest time to reach j starting from i at time t and $\tau(i, j)$ denote the corresponding time-averaged quantity. One problem is that there is not always a time-respecting path from one vertex to another. We deal with this by both looking at the *reachability time* $\hat{\tau}$ — τ averaged over all pairs such that there exist a time-respecting path connecting them, and reachability ratio f—the fraction of the vertex-pairs that does have a time respecting path between them. A way to characterize the network reachability with only one number would be to consider the harmonic mean of τ (which is well-defined even if there are unreachable vertex-pairs). We do not do that since it is not a very intuitive quantity in that it is not the time-average of some actual process in the system.

B. The data sets

We use four real-world contact sequences all derived from communication over the Internet. One of the data sets is based on contacts within the Swedish Internet community pussokram.com primarily intended for romantic interaction. (15) In this data set the edges can represent messages of e-mail type, but they can also represent writing in guest books that are visible to the rest of the community. The other three contact sequences are complied from e-mail exchange. The data set of Ebel et al. (9) and Eckmann et al. (10) are constructed from log files of e-mail servers at two universities. In the Ebel et al. data set a least one vertex of each contact is a student or employee of the university. The network of the outer vertices (the ones not corresponding to a e-mail account hosted by the university) is not mapped. For the Eckmann et al. data no outer vertices are present. The fourth data set is constructed from the e-mail directories of 150 top executives of the Enron corporation. This data set was released to public during the legal investigation concerning the Enron corporation. (Available at http://www-2.cs.cmu.edu~enron/.) The contact sequence was constructed by parsing the e-mail headers and adding contacts from i to j if the address i appears in the "From" field of the same e-mail where the address j is present in the "To" field (we do not include addresses in the "Cc" and "Bcc" fields). As a result this data set contains contacts between outer nodes, if the e-mail is from an outer vertex i and some other recipient j is also an outer vertex then there will be a contact from i to j in the contact sequence. The disadvantage of the Enron data set, compared with the other e-mail data sets, is that some of the e-mails that really were sent to, or received by, the persons

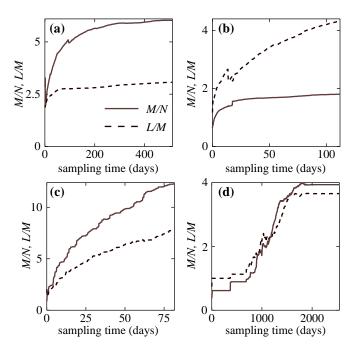


FIG. 2 The average number of edges per vertex (or the average in- or out-degree) and the average number of contacts per edge for our four data sets: (a) the Swedish Internet dating community pussokram.com, (b) the e-mail data of Ebel *et al.*, (c) the e-mail data of Eckmann *et al.*, and (d) the e-mail data of Enron executives.

has been deleted, either by the individuals themselves or during the preparation of the data set for the sake of protecting privacy. The sizes of the data sets can be found in Table. I. The time resolution is one second for all data-sets.

To get a feeling for the data, we plot the average number of directed edges per vertex and the average number of contacts per directed edge in Fig. 2. We note that the four data sets differ much, both in the actual values of M/N and L/M and the shape of the curves. We note that the Enron curves in Fig. 2(d) are very flat for early and late sampling times, this is because quite few mails are dated to these intervals. It would be reasonable to preprocess the data by discarding the early and late Enron e-mails, or removing the spam-mails causing the jagged appearance of the curves in Fig. 2(b), but this would require a more detailed knowledge of the data. Instead we simulate the data sets as they are and assume that the conclusions will be qualitatively correct due to the much larger amounts of good data. (Some effects of strange communication will be discussed explicitly below.) From Fig. 2 we can also conclude that all properties of contact sequences from computer mediated communication are not general—different settings of the data collection can record different contact patterns. This is nothing special for this kind of data, but it indicates that generalizations must be made with caution.

C. Numerical procedures

The size of the data sets has consequences for how e.g. $\hat{\tau}$ is to be calculated in practice. If the data set is small, one can

compute $\tau(i, j, t)$ for each vertex-pair an every time occurring in C—for any t is not in C we have

$$\tau(i, j, t) = \tau(i, j, t') + t - t' \tag{1}$$

where t' is the largest time in C that is smaller than t. Our data sets are too large for such a procedure (at the time of writing). Instead we sample 100 times randomly over a interval $[0, vt_{tot}]$ and calculate $\tau(i, j, t)$ for each vertex-pair. To use a ν less than one will give longer time respecting paths (as time respecting paths originating from individuals only present in the end of the data set are omitted). Since the fraction of O(N)-paths will decrease with the sampling time, choice of ν matters less the larger the contact sequence is, and the choice of ν does not alter any qualitative conclusions. We use $\nu = 0.3$ throughout the study. The actual calculation of $\tau(i, j, t)$ can be done in O(L) time by initially marking i by t and every other vertex "unvisited," then running through C in the order of increasing times and for every triple (i, j, t') marking j with t' if and only if j is marked "unvisited" and i is marked with a time tag.

D. Conditional uniform graph tests

To put the observed $\hat{\tau}$ into perspective, and understand how it results from the temporal contact pattern and the network topology, we compare the measured values with values averaged over ensembles of randomized contact sequences in "conditional uniform tests." (19). By systematically integrating (or rather, averaging) out different types of structure one can see how these types of structure are contributing to the measured result. For example, if we want to assess the impact of the order of the contacts we compare τ of C with τ averaged over contact sequences with the times of C randomly permuted. The five conditional uniform test ensembles we use, all having the same number of vertices, edges and number of contacts as C, are the following:

Permuted Times (PT) The set of contact sequences with the times randomly permuted, i.e. the edges, and the number of occurrences of a particular edge in *C* is unchanged, as is the set of times, only the times of the communication along a particular edge is randomized.

Random Times (RT) The ensemble with the same edges, and the same number of them as *C*, but the times are chosen uniformly randomly in the same interval as the times of *C*.

Random Contacts (RC) With the same set of edges as *C*, but the numbers of contacts per edges are chosen at random (so it can be zero). The times are chosen at random in *C*'s time span.

Randomized Edges (RE) The ensemble of contact sequences with the same set of degrees as the network generated by *C*. The time list is the same as *C*, so that the *n*'th contact of the randomized sequence represents a contact between vertices of the same degrees as in *C* and occurs at the same time as the *n*'th contact of *C*.

TABLE I The number of vertices N, edges M and contacts L as well as the total sampling time t_{tot} for our four data sets.

	N	М	L	t _{tot} (days)
pussokram.com	29341	174662	536276	512.0
Ebel et al.	57194	103083	447543	112.0
Eckmann et al.	3188	39256	309125	81.7
Enron	78592	308147	1119874	2551.0

All Random (AR) The contacts are completely random, as are the times, only the sizes L, M, N and t_{tot} are common to the original network. Thus the corresponding graph is a Poisson random graph (17).

We note that the principles behind conditional uniform test are rather similar to those behind exponential random graph models. (27). Such models, as usual in statistical physics, are based on the assumption that when the constraints of a model are much fewer than the degrees of freedom, the best choice of model is the one that maximizes the entropy. (23) The difference is that conditional uniform graph tests usually have O(N) constraints, whereas exponential random graphs typically have O(1) constraints.

We sample 100 randomized contact sequences for each conditional uniform graph test.

III. RESULTS

In this section we give, using conditional uniform tests, a thorough discussion about what structures of the data that govern the reachability. After that follows two short sections on the how the reachability is influenced by the traits of the start and finish vertex of a time-respecting path, and extrapolation of the results to the limit of large times.

A. The reachability times and reachability ratio

The values for $\hat{\tau}$ and f are given in Table II and plotted against each other in Fig. 3. Good network reachability means low values of $\hat{\tau}$ and high values of f. Thus points in the the upper left corner of the plots in Fig. 3 represent high reachability, while the lower right corner mean low reachability. Which of $\hat{\tau}$ and f that is the more important may vary: If one is interested of how soon information can reach a certain small number of people then $\hat{\tau}$ is the more relevant. If one is interested of how many that eventually will receive the information, then $\hat{\tau}$ is the more relevant.

The actual values of $\hat{\tau}$ and f for the real-world data present few surprises. The largest f is observed for the densest Eckmann et al. e-mail data, which is natural since the size of the largest connected component is known to increase with average degree. We also note that the sparsest data (of Ebel et al.) has the smallest f. That the largest dataset, the Enron data, has the largest $\hat{\tau}$ and that the smallest data set (of Eckmann et al.) has the smallest $\hat{\tau}$ is of course no surprise either.

TABLE II The reachability time $\hat{\tau}$ in days and the reachability ratio f for the different networks.	The one s.d. errors are of the order of the
fourth non-zero digits. $\hat{\tau}$ is plotted against f in Fig. 3.	

	reachability time $\hat{ au}$					reachability ratio f						
	real	PT	RT	RC	RE	AR	real	PT	RT	RC	RE	AR
pussokram.com	219	173	213	192	233	316	0.289	0.471	0.512	0.597	0.236	0.878
Ebel et al.	74.7	71.7	70.1	61.6	70.4	83.1	0.0199	0.0380	0.0381	0.123	0.0162	0.00504
Eckmann et al.	22.8	21.0	20.5	10.1	23.9	7.61	0.538	0.593	0.592	0.657	0.545	1.00
Enron	1274	1196	1103	926	1290	1932	0.0544	0.0839	0.0724	0.0973	0.0596	0.338

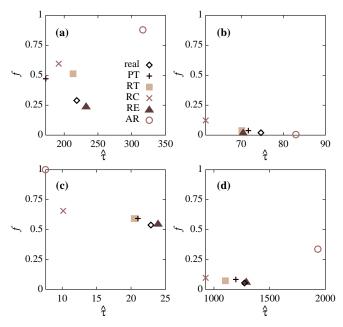


FIG. 3 The fraction of reachable vertex-pairs (vertex-pairs between which a time respecting path exist) plotted against the average reachability time for reachable vertex-pairs. (a) shows results for the pussokram.com data, (b) represents the e-mail data of Ebel *et al.*, (c) is the results of the of Eckmann *et al.* e-mail data, and (d) the e-mail data of Enron executives. The actual values are tablelized in Table II.

For the conditional uniform tests we begin comparing the original networks with the one randomized according to the PT constraints. PT, only involving permuting the times of the contacts, is the test giving the smallest change to the original contact sequences. The reachability ratio of the rewired networks are consistently larger and the reachability time smaller. A natural explanation for this is that people tend to engage in dialog with each other (10; 14; 18) for a while, thus the contacts along one edge tend to be clustered in time. For the reachability this means that the first contact of such a dialog will carry most of the time respecting paths. If the contacts are more evenly spread out in time (the effect of the PT randomization) the waiting time between the contacts will decrease and so will the reachability time. If the message exchange along particular edges would not be clustered in time the spread of information would thus probably be much faster. One may think of real world processes that increases the reachability—there may exist waves of large-scale message relaying, but apparently the dialog effect overshadows

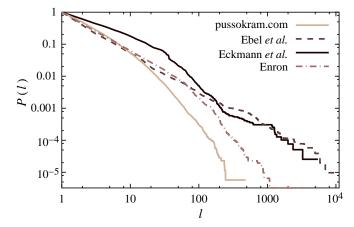


FIG. 4 The cumulative distribution of the number of contacts over a directed edge l (i.e., the probability that an observed l is equal to or larger than the value on the abscissa). All data sets show right-skewed and broad distributions of l.

the impact of such events. Already from this comparison we see that one looses much information from the contact sequence if one only consider the network it defines, no matter if the network is weighted (3) or not.

The RT test generates slightly more randomized contact sequences than PT. In this case the times do not follow the daily routines of people—the probability of response after a certain time has peaks at multiples of days (for e.g. the data in Ref. (9) there is even a larger peak after one weak) reflecting peoples' daily (and weekly) routines (6; 14; 18; 28). As seen in Table II the differences between the PT and RT randomizations are not very big. This is maybe not very surprising since the sampling time is much larger than the mentioned daily and weekly routines (that gives a structure that is removed by RT, and could make a difference to PT). A structural bias that would favor reachability in the RT randomized sequences is that, in the real data, some edges, and vertices are created or ceased (cf. Ref. (14)) during the sampling procedure which makes them inaccessible, in a time respecting sense, for early or late times respectively. Evidently, this has no major impact on the reachability.

The RC randomization outputs contact sequences with yet less structural constraints than the RT scheme. As it turns out—see Fig. 4—the distribution of contacts along a particular edge l is skewed for all the data sets, with broad tails. This behavior was observed for scientific collaboration and airline networks in Ref. (3), models of this behavior are given

TABLE III The correlation coefficient r_{ll} for the number of contacts for adjacent edges—edges forming a directed path of length two. $r_{ll}^{\rm RE}$ gives the reference value for ensembles of networks with the same degree sequence as the original. r_{ll} is consistently bigger than $r_{ll}^{\rm RE}$ for all networks. The digit in parentheses gives the one s.d. error of the last digit. 50 RE randomizations are used.

	r_{ll}	$r_{ll}^{ m RE}$
pussokram.com	0.0656	0.0003(3)
Ebel et al.	0.00188	0.0001(3)
Eckmann et al.	0.00626	-0.0003(7)
Enron	0.0251	-0.0007(2)

in Refs. (12) and (4). These broad tails are replaced by a Poisson *l*-distribution for the RC randomized networks. The more frequent contacts along the edges having few contacts in reality increases the network reachability, both in terms of the reachability ratio and reachability time (all RC points in Fig. 3) lie above and to the left of the corresponding RT points). A closer look at Fig. 4 shows that the largest l values for some of the data sets are probably unrealistically big for a communication in the normal sense. Some identical contacts are present in the Ebel et al. data sets (i.e. e-mails with the same sender and recipient sent the same second) these possibly comes from the same e-mail being addressed to the same receiver multiple times). If such multiple contacts were filtered away, the reachability would be unaltered for the real networks, but larger for the randomized networks (since they would be denser in contacts). One can also argue that such events should be retained in some cases as spam (and other one-to-many messages), in theory, can be read and spread information. We conclude that one needs to keep the presence of such abnormal edges in mind in the evaluation of contacts sequences.

Another way to extend RT to a more random ensemble, other than to choose random times for the contacts along the edges such as in RC, is to randomize the edges, but keep the set of degrees and the set of contacts per edge fixed. This approach, common for static networks (26), results in unanimously longer reachability times, and smaller reachability ratios, than for RT. The structure lost by ER randomization (with respect to RT) is the degree-degree correlations and clustering (a heightened probability for short circuits). These networks have close to neutral degree-degree correlations (14), and a slightly increased clustering compared to ER randomized networks. One possible explanation for the lower ER reachability is that the ER randomization removes a positive *l*-correlation between adjacent edges. Supposing the broad l distribution of Fig. 4 to some extent is due to some persons being more active communicators than others, it is likely that a large number of edges with many contacts lead to and from such an individual, thus creating such an correlation. That there really is a positive l-l-correlation for adjacent edges is shown in Table III. This positive correlation means that the passage, i.e. a paths of length two (a considerable distance since these are all small-world networks with very short average distances), through such a highly active communicator is very rapid. A perhaps even more significant correlation removed by RE is

the increased communication rates for edges connecting vertices of high degree. This is described for airline networks and networks of scientific collaborations in Ref. (3) but holds for our networks too, as shown in Fig. 5. Since our networks are directed, we plot l as a function of the out-degree of the from-vertex (the edge's first argument) and in-degree of the tovertex (the out-degree is related to the outward contact activity of the from-vertex and is therefore be the relevant degree). We see very high communication along edges connecting the vertices with highest degree for all our networks. (For the Ebel et al. data in Fig. 5(b) the highest l value is so high, ~ 1000 , that we truncate the plot to be able to see the rest of the structure, and to be able to compare with the other networks. This is probably related to the edges with unrealistically high communication rates discussed above.) Edges between vertices of high degree are known to carry many shortest paths (16), this correlation means that the shortest paths, in the real data sets, are possible to utilize in time respecting paths. Clearly the removal of this structure by RE randomization will decrease the reachability.

The AR randomized networks are Poisson random graphs with the same N and M as the original networks, and the L contacts spread out with uniform probability over the same interval as the original contact sequences. For the three denser (in k and l) data sets, the pussokram.com, Eckmann et al. and the Enron data, the AR scheme gives the highest reachability ratio. For the very sparse Ebel et al. data AR lower f considerably. The effect must partly have a dynamic explanation as this data set is above the threshold for a giant strongly connected component (M = N) (22).

B. Reachability and the characteristics of individual vertices and edges

So far we have dealt with average reachability properties. In this section we will take a brief look on how the reachability depends on the characteristics of the individuals. In Fig. 6 we plot f as a function of the out-degree k_{start} of the first vertex of a time-respecting path and the in-degree k_{target} of the last vertex of the path. The reason to look a the outdegree of the start vertex and the in-degree of the target vertex is similar as for the to- and from vertex in the context of Fig. 5—these are the relevant degrees for the number of paths leading to and from the vertices. We see that for all data sets the f for medium degree vertices is almost as high as for the vertices of highest degree, only the low degree vertices have significantly lower reachability ratios—on the other hand the low-degree vertices are, by far, the most frequent in the data sets. Plots of $\hat{\tau}$ against k_{start} and k_{target} give the same picture reachability in this sense is also strictly increasing with the degree of the start- and target vertices. The picture emerging is that the contact sequences have a core (5; 7) of not only a very small diameter but also (cf. Fig. 5) very fast dynamics.

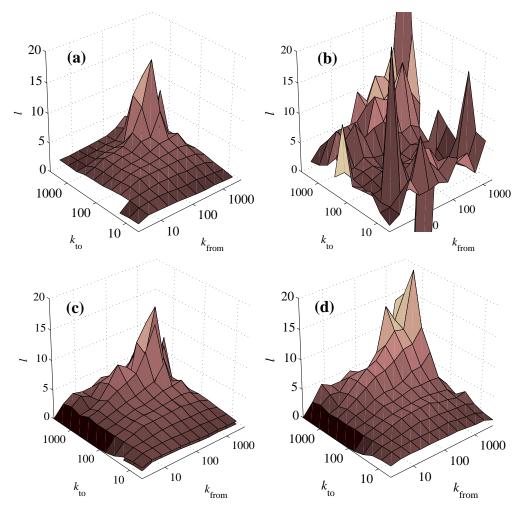


FIG. 5 The number of contact per edge l plotted against the out-degree of the from-vertex (i.e. the first argument of the directed edge) k_{from} and the in-degree of the to-vertex k_{from} . The plots are for the (a) pussokram.com, (b) Ebel $et\ al.$, (c) Eckmann $et\ al.$, and (d) Enron data respectively. The abscissae are logarithmically binned.

C. Extrapolations to the large-time limit

Statistical physics traditionally deals with the limit of large size. In this section we discuss the relevance of this limit and how it can be studied through finite size scaling. An intuitive method is to average truncated intervals $[t'_{\text{start}}, t'_{\text{stop}}] \subseteq$ $[t_{\text{start}}, t_{\text{stop}}]$ of increasing length. In Fig. 7 we plot $\hat{\tau}$ for our four data sets as a function of the sampling time averaged over 100 intervals of every length. The curves are increasing with a convex shape, suggesting either a convergence to a non-zero value or a divergence towards infinity. We note that the $t \to \infty$ limits of both $\hat{\tau}$ and f are non-trivial—there can of course be time respecting paths of the order of the sampling time, but the fraction of such long paths will decrease. Thus the convexity of the $\hat{\tau}(t)$ -curves is quite expected. There are many time-scales present in the data: Above we mention days and weeks that separate recurring routines. The average duration of an edge was studied in Ref. (14). Furthermore the average time between contacts per vertex, and the life-time of vertices both define time scales. The finite size scaling method discussed above is useful for processes affected by time-scales similar to, or shorter than, the sampling time. It is hard to use it to deduce the $t \to \infty$ limits of $\hat{\tau}$ and f. So in the absence of data sets with considerably longer sampling times, we have to focus on questions such as how the contact patterns affect the network reachability (discussed in the previous two sections) and short-time dynamic processes.

IV. SUMMARY AND DISCUSSION

We have studied how fast information can spread among people involved in electronic communication. Four data sets—one from communication within an Internet community and three e-mail data sets—are used. We find that these data sets can be characterized by a core with short path lengths and frequent contacts and a periphery to which information is relatively unlikely to reach. We note that the distribution of contacts per edge is highly skewed, and if this was not the case, the dynamics would be much faster. The fact that people engage in dialogs with others tend to slow down the dy-

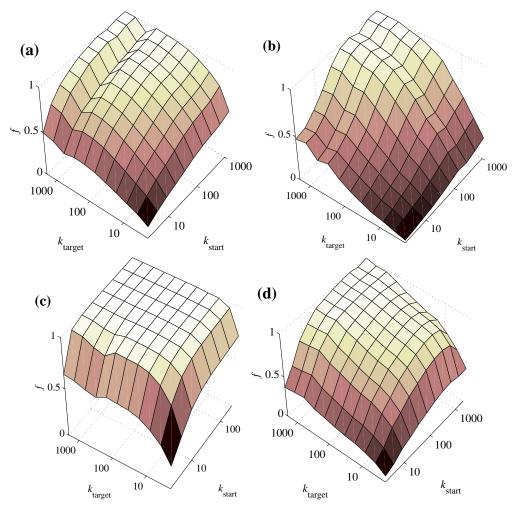


FIG. 6 The reachability ratio f as a function of the out-degree of the start vertex of the time respecting path k_{start} and the in-degree of the final vertex of the path vertex k_{target} . The horizontal axes are logarithmically binned. (a) shows the result for the Internet community pussokram.com, (b), (c) and (d) shows the e-mail exchange sequences of Ebel $et\ al.$, Eckmann $et\ al.$ and the Enron set respectively.

namics (compared to if the sending times were independent of earlier communication). This implies that the order of the contacts matter much, and one loose the full picture by converting contact sequences to weighted networks. We discuss finite size scaling by truncating the sampling interval and conclude that it is very useful method, but only for processes of the same time scale, or faster, as the sampling time.

In the discussion of the data sets, we mention the e-mail data sets are incomplete with respect to outer vertices (vertices not belonging to the sampled e-mail server for the Ebel et al. and Eckmann et al. data) or not belonging to the sampled e-mail directories (the Enron data). E-mails between outer vertices are not recorded in the Ebel et al. data and only partially present in the Enron data whereas the Eckmann et al. data does not include messages to outer vertices. We note that, while these different sampling procedures certainly affects many quantities (see Fig. 2), the conclusions above about how different structures affects the reachability remains intact.

Not all messages contain information that of the kind that people would relay to others. Technically, considering also the finite size of the sampling intervals, we obtain lower bounds on the reachability time and upper bounds on the reachability fraction. On the other hand we believe that our qualitative conclusions would be unaltered for the averages of f and $\hat{\tau}$ in real information spreading.

So far, the spreading processes we have mentioned has been the diffusion of rumors and similar information. Our results may also apply to computer virus epidemiology. There is, presumably, a big difference between the contact sequences of viral and regular emails as the former often are sent to many recipients in a short time period, but only once per recipient (2). The methods we use, however, are be perfectly applicable to a sequence of computer virus transmissions.

There are many ways to extend this work. For example not only the shortest time respecting paths are relevant for spreading dynamics of different kinds—information might spread by a longer time respecting path. A sensible extension of this study would therefore to include these longer paths in the picture (cf. Ref. (11)). Much work remains to get a full statistical characterization of contact sequences, not to mention the un-

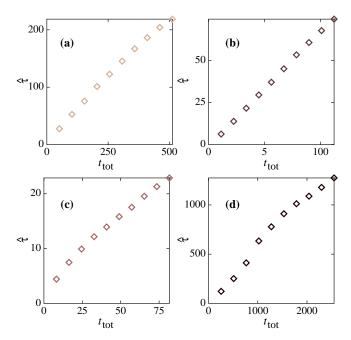


FIG. 7 The convergence of $\hat{\tau}$ as a function of the number sampling time of subsets of the contact sequences. The panes correspond to the different data set (with the same labeling as Fig. 2). The errorbars are smaller than the symbol size except for in (d) where they are of about the same size as the symbols.

derstanding of how dynamical systems of e.g. epidemiology are affected by by dynamical properties of the contact patterns.

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